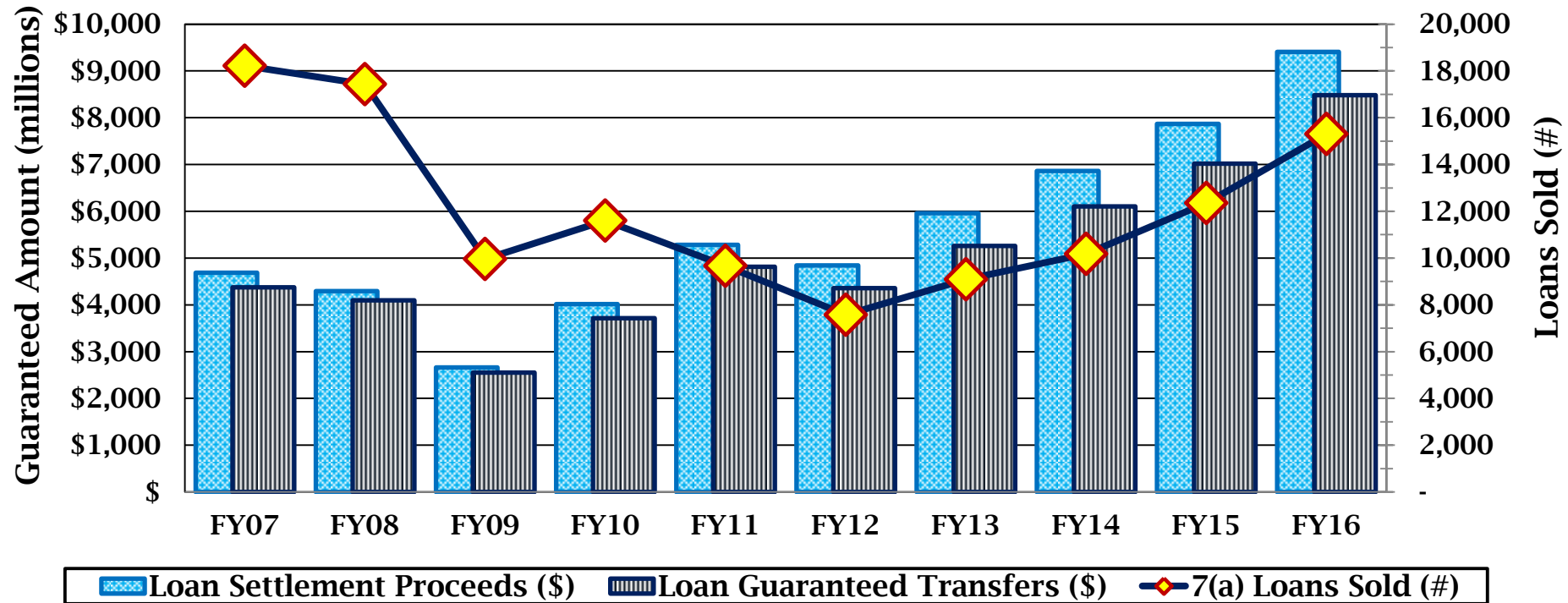


# SBA 7(a) Historical Loan Sales Volume

SBA 7(a) Historical Loan Sales Volume per Fiscal Year - 2007 through 2016



Fiscal Year 2016 - Ending balance as of 9/30/16 **\$29.525 billion**

- \$9.408 billion in settlement proceeds
- \$8.479 billion in loan guarantee transfers
- 15,307 loans sold

Data Source: Colson Services Corp.

\*Fiscal Year periods represent data from October 1st through September 30th per annum.

# SBA 7(a) Distribution of Sales Premium

## Fiscal Year 2016 - Dollars

Heat Map Exposure Legend	FISCAL YEAR 2016 (10/01/15 - 09/30/16)											
Weight Range ≥ 5.00%	SBA Secondary Market 7(a) Initial Sales (1086s) - Matrix Heat Map											
Weight Range = 3.00% - 4.99%												
Weight Range = 1.00% - 2.99%												
Weight Range = 0.01% - 0.99%												
Weight = 0.00%	Total Dollar Amount Range of Small Business Loans and Percentage Breakdown per Premium Price (Px) Range											
Premium Px Range as a Percentage of Par	\$1 - \$499k (Percentage in Dollar Amount)	\$500k - \$999k (Percentage in Dollar Amount)	\$1MM - \$1.49MM (Percentage in Dollar Amount)	\$1.5MM - \$1.99MM (Percentage in Dollar Amount)	\$2MM - \$2.49MM (Percentage in Dollar Amount)	\$2.5MM - \$2.99MM (Percentage in Dollar Amount)	\$3MM - \$3.49MM (Percentage in Dollar Amount)	\$3.5MM - \$3.99MM (Percentage in Dollar Amount)	\$4MM - \$4.49MM (Percentage in Dollar Amount)	≥ \$4.5MM (Percentage in Dollar Amount)	SBA Guaranteed Totals (\$)	SBA Guaranteed Totals (%)
100.00 - 104.99	0.59%	0.67%	0.49%	0.28%	0.13%	0.13%	0.22%	0.30%	0.00%	0.00%	\$ 238,876,453	2.82%
105.00 - 109.99	5.26%	5.69%	4.91%	4.69%	4.25%	2.28%	2.14%	3.44%	0.30%	0.05%	\$ 2,800,051,305	33.03%
110.00 - 110.99	3.12%	2.49%	2.29%	2.40%	1.38%	1.05%	0.65%	0.71%	0.20%	0.00%	\$ 1,211,294,304	14.29%
111.00 - 111.99	3.08%	2.86%	1.61%	1.35%	0.80%	0.66%	0.42%	0.52%	0.00%	0.00%	\$ 958,146,960	11.30%
112.00 - 112.99	3.42%	2.26%	2.02%	1.49%	0.77%	0.60%	0.45%	0.31%	0.00%	0.00%	\$ 959,785,257	11.32%
113.00 - 113.99	3.44%	2.18%	1.76%	1.02%	0.71%	0.33%	0.12%	0.18%	0.00%	0.00%	\$ 825,031,559	9.73%
114.00 - 114.99	2.98%	1.74%	1.25%	0.56%	0.34%	0.22%	0.12%	0.22%	0.05%	0.00%	\$ 634,694,383	7.49%
115.00 - 115.99	0.88%	1.11%	0.98%	0.78%	0.28%	0.10%	0.00%	0.00%	0.00%	0.00%	\$ 350,763,877	4.14%
116.00 - 116.99	1.06%	1.61%	0.91%	0.53%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	\$ 349,419,243	4.12%
117.00 - 117.99	0.60%	0.68%	0.40%	0.04%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	\$ 146,008,186	1.72%
≥ 118	0.02%	0.02%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	\$ 4,071,505	0.05%
SBA Guaranteed Totals	24.46%	21.33%	16.63%	13.13%	8.66%	5.37%	4.12%	5.68%	0.56%	0.05%	\$ 8,478,143,033	100.00%

Data Source: Colson Services Corp.

# SBA 7(a) Distribution of Sales Premium

## Fiscal Year 2016 - Units

FISCAL YEAR 2016 (10/01/15 - 09/30/16)												
SBA Secondary Market 7(a) Initial Sales (1086s) - Matrix Heat Map												
Total Loans (Units) per Total Dollar Amount Range and Percentage Breakdown per Premium Price (Px) Range												
Heat Map Exposure Legend												
Weight Range ≥ 5.00%												
Weight Range = 3.00% - 4.99%												
Weight Range = 1.00% - 2.99%												
Weight Range = 0.01% - 0.99%												
Weight = 0.00%												
Premium Px Range as a Percentage of Par	\$1 - \$499k (Percentage in Number of Loans)	\$500k - \$999k (Percentage in Number of Loans)	\$1MM - \$1.49MM (Percentage in Number of Loans)	\$1.5MM - \$1.99MM (Percentage in Number of Loans)	\$2MM - \$2.49MM (Percentage in Number of Loans)	\$2.5MM - \$2.99MM (Percentage in Number of Loans)	\$3MM - \$3.49MM (Percentage in Number of Loans)	\$3.5MM - \$3.99MM (Percentage in Number of Loans)	\$4MM - \$4.49MM (Percentage in Number of Loans)	≥ \$4.5 MM (Percentage in Number of Loans)	SBA Guaranteed Totals (#)	SBA Guaranteed Totals (%)
100.00 - 104.99	1.63%	0.53%	0.22%	0.09%	0.03%	0.03%	0.04%	0.05%	0.00%	0.00%	400	2.6%
105.00 - 109.99	13.37%	4.33%	2.21%	1.49%	1.07%	0.46%	0.37%	0.52%	0.04%	0.01%	3,651	23.9%
110.00 - 110.99	8.80%	1.87%	1.03%	0.76%	0.34%	0.22%	0.11%	0.10%	0.03%	0.00%	2,027	13.2%
111.00 - 111.99	7.34%	2.21%	0.74%	0.43%	0.20%	0.13%	0.07%	0.08%	0.00%	0.00%	1,714	11.2%
112.00 - 112.99	10.02%	1.77%	0.91%	0.48%	0.19%	0.12%	0.08%	0.05%	0.00%	0.00%	2,084	13.6%
113.00 - 113.99	10.32%	1.68%	0.80%	0.33%	0.18%	0.07%	0.02%	0.03%	0.00%	0.00%	2,053	13.4%
114.00 - 114.99	10.23%	1.37%	0.58%	0.18%	0.08%	0.05%	0.02%	0.05%	0.01%	0.00%	1,920	12.6%
115.00 - 115.99	2.11%	0.86%	0.45%	0.25%	0.07%	0.02%	0.00%	0.00%	0.00%	0.00%	575	3.8%
116.00 - 116.99	1.94%	1.20%	0.42%	0.18%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	572	3.7%
117.00 - 117.99	1.20%	0.54%	0.19%	0.01%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	296	1.9%
≥ 118	0.06%	0.02%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	12	0.1%
Total Units Sold (#)	67.01%	16.37%	7.55%	4.19%	2.16%	1.09%	0.71%	0.86%	0.07%	0.01%	15,304	100.0%

Data Source: Colson Services Corp.

# SBA 7(a) Pool Sales

## FY 2016 – Standard Pool

- Standard Pools Formed:  
174
- Original Principal Balance:  
\$3,436,294,225
- Trading Balance:  
\$3,297,203,761



# SBA 7(a) Pool Sales

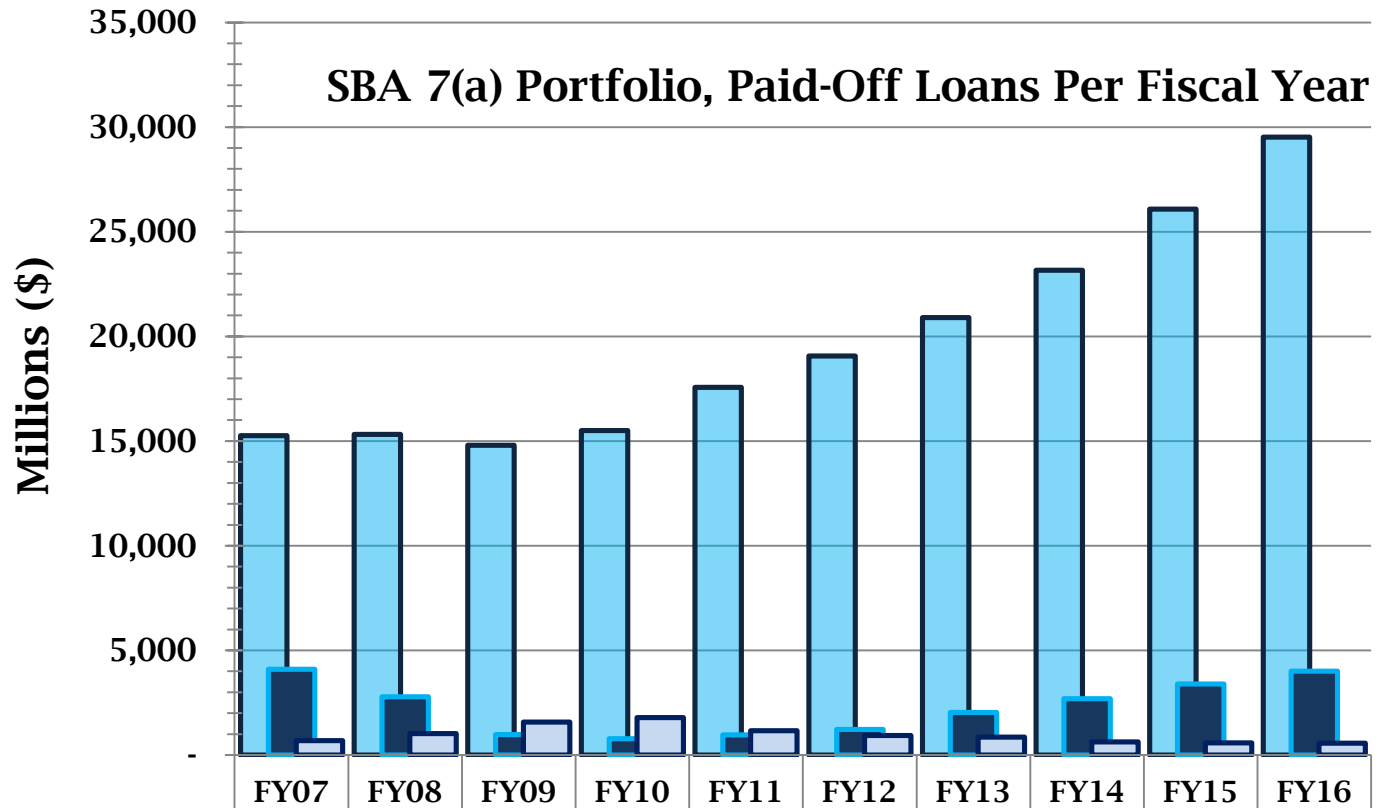
## FY 2016 – Weighted Average Coupon (WAC) Pool

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- WAC Pools Formed:  
120
- Original Principal Balance:  
\$3,973,214,893
- Trading Balance:  
\$3,784,646,904



# Prepayments and Guarantee Purchases



7(a) End of Fiscal Year Balance (\$)	15,255	15,320	14,799	15,502	17,572	19,069	20,902	23,164	26,076	29,525
7(a) Prepayments (\$)	4,103	2,789	977	780	961	1,230	2,035	2,694	3,399	4,004
7(a) Defaults (\$)	698	1,032	1,581	1,792	1,163	937	866	633	590	570

Data Source: Colson Services Corp.

\*Fiscal Year periods represent data from October 1st through September 30th per annum.